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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 12/10/2018	Any day expiry	14.63510	14.63510	14.65430	14.65430			22.10	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry	14.63510	14.63510	14.65820	14.65820			18.44	0.00	0.00	0	4,314.00
\$ / R	On 15/10/2018	Any day expiry	14.88	Put	286.05250	0.28605	280.49060	0.28049	286.053	20.77	0.77	0	314.00
\$ / R	On 15/10/2018	Any day expiry	14.96	Call	29.38900	0.02939	43.33200	0.04333	29.389	21.59	0.17	0	314.00
\$ / R	On 17/10/2018	Any day expiry	14.63340	14.63340	14.66200	14.66200			19.34	0.00	0.00	0	235.00
\$ / R	On 19/10/2018	Any day expiry	14.63720	14.63720	14.66580	14.66580			19.95	0.00	0.00	0	0.00
\$ / R	On 19/10/2018	Any day expiry	14.50	Put	113.30140	0.11330	112.23920	0.11224	113.301	20.15	0.37	0	20,000.00
\$ / R	On 22/10/2018	Any day expiry	14.64300	14.64300	14.67160	14.67160			19.50	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	2.02720	0.00203	2.40490	0.00240	2.027	25.57	0.01	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	660.75100	0.66075	689.02170	0.68902	660.751	18.72	0.92	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.64870	14.64870	14.67740	14.67740			20.15	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry	14.65640	14.65640	14.68510	14.68510			19.76	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry	14.65830	14.65830	14.68710	14.68710			19.84	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry	14.66020	14.66020	14.68900	14.68900			19.91	0.00	0.00	0	4,209.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	3.32830	0.00333	3.15940	0.00316	3.328	23.02	0.01	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	23.11060	0.02311	24.39960	0.02440	23.111	18.57	0.08	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	763.35900	0.76336	792.51500	0.79251	763.359	18.04	0.89	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	38.84770	0.03885	38.00640	0.03801	38.848	18.14	0.12	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	100.40960	0.10041	97.38780	0.09739	100.410	18.87	0.25	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	129.45000	0.12945	125.39390	0.12539	129.450	19.10	0.30	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	387.68500	0.38769	411.10580	0.41111	387.685	19.36	0.64	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	381.82650	0.38183	405.10700	0.40511	381.827	19.39	0.63	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	268.74640	0.26875	288.29740	0.28830	268.746	19.98	0.50	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	369.76900	0.36977	357.65750	0.35766	369.769	20.54	0.58	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	183.45810	0.18346	198.90020	0.19890	183.458	20.84	0.38	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	151.91280	0.15191	165.69520	0.16570	151.913	21.25	0.33	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	9.47210	0.00947	11.31210	0.01131	9.472	25.72	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	3.34690	0.00335	3.96510	0.00397	3.347	27.32	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.66210	14.66210	14.69100	14.69100		19.95	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.66400	14.66400	14.69290	14.69290		20.00	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry			14.66980	14.66980	14.69870	14.69870		19.69	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.20010	0.00020	0.17830	0.00018	0.200	25.43	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	38.14320	0.03814	38.80670	0.03881	38.143	18.12	0.11	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	8.51840	0.00852	9.83430	0.00983	8.518	25.76	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.68510	14.68510	14.71420	14.71420		19.80	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.68900	14.68900	14.71810	14.71810		19.80	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	194.52590	0.19453	187.02010	0.18702	194.526	19.02	0.33	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	451.74500	0.45175	471.26710	0.47127	451.745	19.37	0.60	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.69090	14.69090	14.72000	14.72000		19.81	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.07800	0.00008	0.07870	0.00008	0.078	28.11	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.49290	0.00049	0.50630	0.00051	0.493	24.98	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,479.60140	1.47960	1,508.39460	1.50839	1,479.601	17.73	0.97	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	351.69960	0.35170	368.22760	0.36823	351.700	19.87	0.50	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	343.46120	0.34346	359.74360	0.35974	343.461	19.94	0.49	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	286.96750	0.28697	301.45480	0.30145	286.968	20.41	0.43	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	486.06750	0.48607	471.45480	0.47145	486.068	20.41	0.57	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.69670	14.69670	14.72580	14.72580		19.56	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	317.59280	0.31759	332.51160	0.33251	317.593	20.00	0.45	0.00	0	10,000.00
\$ / R	On 20/11/2018	Any day expiry			14.69860	14.69860	14.72770	14.72770		19.57	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.70250	14.70250	14.73160	14.73160		19.53	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.70440	14.70440	14.73350	14.73350		19.55	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	432.64970	0.43265	450.78790	0.45079	432.650	19.38	0.55	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			14.71600	14.71600	14.74510	14.74510		19.38	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.71790	14.71790	14.74700	14.74700		19.40	0.00	1,056,744.00	72	8,824.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	11.45480	0.01145	12.00600	0.01201	11.455	18.07	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	79.78430	0.07978	76.54790	0.07655	79.784	17.66	0.15	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	89.73690	0.08974	86.03720	0.08604	89.737	17.74	0.17	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	785.82280	0.78582	808.60660	0.80861	785.823	18.16	0.76	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	204.77300	0.20477	196.93720	0.19694	204.773	18.50	0.31	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	641.64680	0.64165	662.44930	0.66245	641.647	18.60	0.67	0.00	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	388.95600	0.38896	404.11270	0.40411	388.956	19.68	0.48	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	381.13780	0.38114	396.09030	0.39609	381.138	19.73	0.48	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	51.96930	0.05197	55.52460	0.05552	51.969	24.40	0.09	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	26.88750	0.02689	28.90220	0.02890	26.888	25.61	0.05	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.72750	14.72750	14.75670	14.75670		19.39	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	939.62380	0.93962	919.88660	0.91989	939.624	21.28	0.70	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.72950	14.72950	14.75860	14.75860		19.40	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	112.55090	0.11255	108.06010	0.10806	112.551	17.75	0.19	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	238.84950	0.23885	230.52390	0.23052	238.850	18.48	0.33	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	548.49340	0.54849	533.63250	0.53363	548.493	19.80	0.54	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	826.64630	0.82665	808.17730	0.80818	826.646	20.87	0.66	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.73910	14.73910	14.76820	14.76820		19.28	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	72.01320	0.07201	68.81620	0.06882	72.013	17.39	0.13	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	112.64850	0.11265	108.00500	0.10800	112.649	17.63	0.19	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	337.66520	0.33767	350.12430	0.35012	337.665	20.13	0.41	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	190.53180	0.19053	198.58080	0.19858	190.532	21.67	0.25	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.74100	14.74100	14.77020	14.77020		19.29	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.74490	14.74490	14.77410	14.77410		19.29	0.00	740,828,010.70	50,243	875,159.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	2.59050	0.00259	2.53800	0.00254	2.591	22.70	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	3.27380	0.00327	3.20750	0.00321	3.274	22.50	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	4.20360	0.00420	4.10620	0.00411	4.204	22.05	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	4.86010	0.00486	4.73340	0.00473	4.860	21.69	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	5.00320	0.00500	4.87000	0.00487	5.003	21.62	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	5.62000	0.00562	5.45780	0.00546	5.620	21.34	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	6.50050	0.00650	6.29520	0.00630	6.500	20.98	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	6.99190	0.00699	6.76190	0.00676	6.992	20.80	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	8.45350	0.00845	8.14710	0.00815	8.454	20.33	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	10.07820	0.01008	9.68330	0.00968	10.078	19.90	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,254.97820	2.25498	2,283.78330	2.28378	2,254.978	19.90	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	12.20050	0.01220	11.68500	0.01169	12.200	19.44	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	13.13350	0.01313	12.56400	0.01256	13.133	19.26	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	14.56330	0.01456	13.90990	0.01391	14.563	19.01	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	19.59180	0.01959	18.63310	0.01863	19.592	18.29	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	21.10610	0.02111	20.05330	0.02005	21.106	18.11	0.04	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,766.00610	1.76601	1,794.15330	1.79415	1,766.006	18.11	0.96	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	22.74100	0.02274	21.58580	0.02159	22.741	17.93	0.05	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	24.50500	0.02450	23.23860	0.02324	24.505	17.75	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,573.36470	1.57336	1,601.04780	1.60105	1,573.365	17.39	0.94	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	29.33270	0.02933	27.75980	0.02776	29.333	17.32	0.06	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	30.68410	0.03068	29.02510	0.02903	30.684	17.22	0.06	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,525.58410	1.52558	1,553.12510	1.55313	1,525.584	17.22	0.94	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	34.88660	0.03489	32.99010	0.03299	34.887	17.06	0.07	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	35.81840	0.03582	33.88010	0.03388	35.818	17.07	0.07	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,343.49030	1.34349	1,370.18930	1.37019	1,343.490	17.20	0.91	0.00	0	500.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	48.59030	0.04859	46.08930	0.04609	48.590	17.20	0.09	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	54.83770	0.05484	52.07500	0.05207	54.838	17.26	0.10	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,299.73770	1.29974	1,326.17500	1.32618	1,299.738	17.26	0.90	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	69.13900	0.06914	65.79910	0.06580	69.139	17.37	0.13	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	82.44410	0.08244	78.59700	0.07860	82.444	17.46	0.14	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	86.04620	0.08605	82.06460	0.08206	86.046	17.49	0.15	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	95.54880	0.09555	91.22260	0.09122	95.549	17.54	0.16	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,066.50210	1.06650	1,091.15990	1.09116	1,066.502	17.58	0.83	2,460,887.77	200	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	103.68030	0.10368	99.06470	0.09906	103.680	17.59	0.17	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	105.78870	0.10579	101.09910	0.10110	105.789	17.60	0.17	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,050.68870	1.05069	1,075.19910	1.07520	1,050.689	17.60	0.83	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	128.57400	0.12857	123.11680	0.12312	128.574	17.71	0.20	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	936.06660	0.93607	959.40140	0.95940	936.067	17.77	0.78	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	154.58420	0.15458	148.30120	0.14830	154.584	17.82	0.23	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	899.48420	0.89948	922.40120	0.92240	899.484	17.82	0.77	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	185.63850	0.18564	178.40400	0.17840	185.638	18.02	0.26	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	192.29130	0.19229	184.86100	0.18486	192.291	18.06	0.27	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	810.57440	0.81057	832.24550	0.83225	810.574	18.08	0.73	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	202.55200	0.20255	194.82480	0.19482	202.552	18.12	0.28	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	206.04670	0.20605	198.21980	0.19822	206.047	18.14	0.28	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	765.29660	0.76530	786.26730	0.78627	765.297	18.22	0.70	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	220.39660	0.22040	212.16730	0.21217	220.397	18.22	0.30	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	235.34520	0.23535	226.70810	0.22671	235.345	18.29	0.31	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	734.07650	0.73408	754.53680	0.75454	734.076	18.31	0.69	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	258.89350	0.25889	249.63670	0.24964	258.893	18.41	0.33	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	271.17470	0.27117	261.60490	0.26160	271.175	18.47	0.34	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	686.07470	0.68607	705.70490	0.70570	686.075	18.47	0.66	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	279.54920	0.27955	269.76760	0.26977	279.549	18.51	0.35	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	674.44920	0.67445	693.86760	0.69387	674.449	18.51	0.65	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	296.74390	0.29674	286.54370	0.28654	296.744	18.59	0.36	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	646.03630	0.64604	664.92810	0.66493	646.036	18.61	0.63	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	623.97440	0.62397	642.44530	0.64245	623.974	18.69	0.62	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	591.98930	0.59199	609.82350	0.60982	591.989	18.80	0.60	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	347.08930	0.34709	335.72350	0.33572	347.089	18.80	0.40	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	351.88700	0.35189	340.41260	0.34041	351.887	18.82	0.40	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	396.69110	0.39669	384.26450	0.38426	396.691	19.00	0.43	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	541.59110	0.54159	558.36450	0.55836	541.591	19.00	0.57	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	536.74910	0.53675	553.41680	0.55342	536.749	19.02	0.56	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	531.94270	0.53194	548.50220	0.54850	531.943	19.04	0.56	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	508.43640	0.50844	524.46940	0.52447	508.436	19.14	0.54	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	433.53640	0.43354	420.36940	0.42037	433.536	19.14	0.46	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	494.75280	0.49475	510.47150	0.51047	494.753	19.20	0.53	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	472.08600	0.47209	458.18900	0.45819	472.086	19.27	0.48	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	477.72970	0.47773	463.72950	0.46373	477.730	19.29	0.49	0.00	0	700.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	472.62970	0.47263	487.82950	0.48783	472.630	19.29	0.51	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	507.14030	0.50714	492.67330	0.49267	507.140	19.42	0.50	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	452.04030	0.45204	466.77330	0.46677	452.040	19.42	0.50	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	436.16310	0.43616	450.52780	0.45053	436.163	19.52	0.48	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	432.27500	0.43227	446.55020	0.44655	432.275	19.55	0.48	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	568.41280	0.56841	553.03560	0.55304	568.413	19.67	0.53	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	632.80590	0.63281	616.55350	0.61655	632.806	19.92	0.57	0.00	0	30,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	377.70590	0.37771	390.65350	0.39065	377.706	19.92	0.43	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	374.30970	0.37431	387.17120	0.38717	374.310	19.95	0.43	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	348.17440	0.34817	360.36510	0.36037	348.174	20.15	0.41	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	345.03390	0.34503	357.14200	0.35714	345.034	20.18	0.41	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	329.73980	0.32974	341.44290	0.34144	329.740	20.30	0.39	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	770.20890	0.77021	752.31970	0.75232	770.209	20.43	0.62	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	806.21780	0.80622	787.94410	0.78794	806.218	20.55	0.64	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	842.84340	0.84284	824.19560	0.82420	842.843	20.68	0.65	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	270.01160	0.27001	280.05900	0.28006	270.012	20.86	0.33	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	248.82440	0.24882	258.25380	0.25825	248.824	21.08	0.31	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	244.35060	0.24435	253.64580	0.25365	244.351	21.13	0.31	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	995.05700	0.99506	975.02170	0.97502	995.057	21.18	0.70	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	239.95700	0.23996	249.12170	0.24912	239.957	21.18	0.30	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	237.76390	0.23776	246.86890	0.24687	237.764	21.21	0.30	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	220.94250	0.22094	229.57660	0.22958	220.943	21.40	0.28	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	218.92580	0.21893	227.50560	0.22751	218.926	21.42	0.28	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	216.92990	0.21693	225.45160	0.22545	216.930	21.45	0.28	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	199.77690	0.19978	207.80360	0.20780	199.777	21.66	0.26	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	194.37460	0.19437	202.24470	0.20224	194.375	21.73	0.25	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,270.93330	1.27093	1,249.04910	1.24905	1,270.933	22.00	0.77	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	174.24120	0.17424	181.50900	0.18151	174.241	22.02	0.23	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	165.00640	0.16501	171.98990	0.17199	165.006	22.16	0.22	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	152.11070	0.15211	158.69070	0.15869	152.111	22.38	0.20	0.00	0	10,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	137.79020	0.13779	143.90890	0.14391	137.790	22.64	0.19	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	134.14000	0.13414	140.13860	0.14014	134.140	22.72	0.18	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	127.15020	0.12715	132.91620	0.13292	127.150	22.86	0.17	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	122.71000	0.12271	128.32680	0.12833	122.710	22.95	0.17	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.50	Call	96.20380	0.09620	100.89670	0.10090	96.204	23.47	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	90.97020	0.09097	95.47310	0.09547	90.970	23.59	0.13	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	72.85820	0.07286	76.67410	0.07667	72.858	24.06	0.11	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	60.69900	0.06070	64.02770	0.06403	60.699	24.45	0.09	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.75640	14.75640	14.78580	14.78580		19.12	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	137.82610	0.13783	132.71570	0.13272	137.826	17.57	0.21	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	270.30510	0.27031	261.03680	0.26104	270.305	18.25	0.33	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	579.71350	0.57971	564.57820	0.56458	579.713	19.49	0.53	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	852.06630	0.85207	833.78200	0.83378	852.066	20.46	0.64	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.75840	14.75840	14.78780	14.78780		19.11	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	33.49770	0.03350	32.04980	0.03205	33.498	17.25	0.07	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	38.75260	0.03875	37.07400	0.03707	38.753	16.91	0.08	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	540.85780	0.54086	557.91750	0.55792	540.858	18.94	0.55	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	500.27010	0.50027	516.56720	0.51657	500.270	19.11	0.52	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.77760	14.77760	14.80730	14.80730		18.92	0.00	0.00	0	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	30.40220	0.03040	29.39030	0.02939	30.402	17.61	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	128.92230	0.12892	124.76920	0.12477	128.922	17.23	0.19	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	814.04860	0.81405	836.19390	0.83619	814.049	17.81	0.69	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	268.16240	0.26816	260.32300	0.26032	268.162	17.87	0.32	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	634.98040	0.63498	620.23480	0.62023	634.980	19.29	0.54	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	93.64640	0.09365	97.98900	0.09799	93.646	23.58	0.12	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	56.97270	0.05697	59.88100	0.05988	56.973	24.81	0.08	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.78140	14.78140	14.81120	14.81120		18.89	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.81210	14.81210	14.84240	14.84240		18.77	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	25.88270	0.02588	25.37900	0.02538	25.883	18.13	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.83500	14.83500	14.86540	14.86540		18.77	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.83690	14.83690	14.86730	14.86730		18.76	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	49.65770	0.04966	48.62810	0.04863	49.658	17.18	0.08	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	321.13210	0.32113	314.28490	0.31428	321.132	17.65	0.32	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	834.25760	0.83426	856.71190	0.85671	834.258	17.89	0.64	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	504.39220	0.50439	520.29620	0.52030	504.392	19.35	0.45	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.86170	14.86170	14.89230	14.89230		18.71	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.89030	14.89030	14.92110	14.92110		18.73	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	66.74200	0.06674	65.82250	0.06582	66.742	16.91	0.09	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	361.94130	0.36194	355.72610	0.35573	361.941	17.54	0.32	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	856.67480	0.85667	879.02960	0.87903	856.675	18.04	0.61	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	549.69320	0.54969	565.78530	0.56579	549.693	19.44	0.44	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.92470	14.92470	14.95560	14.95560		18.66	0.00	8,283,208.50	555	47,116.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.63650	0.00264	2.63440	0.00263	2.636	21.57	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	11.11120	0.01111	10.69590	0.01070	11.111	17.71	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	34.42560	0.03443	33.04290	0.03304	34.426	16.95	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	36.69770	0.03670	35.32470	0.03532	36.698	16.93	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	66.19740	0.06620	65.19990	0.06520	66.197	16.75	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	68.12400	0.06812	67.16040	0.06716	68.124	16.74	0.09	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	76.28890	0.07629	75.48230	0.07548	76.289	16.70	0.09	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	81.78420	0.08178	81.08920	0.08109	81.784	16.68	0.10	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	90.01230	0.09001	89.49050	0.08949	90.012	16.64	0.11	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	93.73680	0.09374	93.29560	0.09330	93.737	16.63	0.11	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	107.05000	0.10705	106.90650	0.10691	107.050	16.58	0.13	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	118.74750	0.11875	118.87630	0.11888	118.748	16.54	0.14	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	123.38710	0.12339	123.62380	0.12362	123.387	16.53	0.14	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	142.11610	0.14212	140.80380	0.14080	142.116	16.57	0.16	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	150.75730	0.15076	149.30030	0.14930	150.757	16.62	0.17	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	162.05990	0.16206	160.40990	0.16041	162.060	16.67	0.17	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	173.92890	0.17393	172.07460	0.17207	173.929	16.73	0.18	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	194.12100	0.19412	191.91420	0.19191	194.121	16.81	0.20	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	199.40360	0.19940	197.10420	0.19710	199.404	16.83	0.20	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	204.78110	0.20478	202.39010	0.20239	204.781	16.86	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	213.02620	0.21303	210.48890	0.21049	213.026	16.89	0.21	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	224.35600	0.22436	221.62220	0.22162	224.356	16.93	0.22	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	245.11710	0.24512	242.01960	0.24202	245.117	17.01	0.24	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	257.51930	0.25752	254.20390	0.25420	257.519	17.05	0.25	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	290.25720	0.29026	286.37200	0.28637	290.257	17.16	0.27	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	304.05030	0.30405	299.92820	0.29993	304.050	17.20	0.28	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	364.44460	0.36444	358.11820	0.35812	364.445	17.41	0.31	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	398.48010	0.39848	391.58100	0.39158	398.480	17.55	0.33	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,031.95300	1.03195	1,055.80860	1.05581	1,031.953	17.59	0.67	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	429.64910	0.42965	422.23640	0.42224	429.649	17.68	0.35	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	471.60060	0.47160	463.51960	0.46352	471.601	17.84	0.37	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	935.61340	0.93561	958.13110	0.95813	935.613	17.91	0.62	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	925.42260	0.92542	947.79270	0.94779	925.423	17.94	0.62	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	500.72260	0.50072	492.19270	0.49219	500.723	17.94	0.38	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	515.62980	0.51563	506.86640	0.50687	515.630	18.00	0.39	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	530.75940	0.53076	521.76920	0.52177	530.759	18.05	0.39	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	577.49120	0.57749	567.81280	0.56781	577.491	18.21	0.41	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	626.19240	0.62619	615.82230	0.61582	626.192	18.37	0.44	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	665.39950	0.66540	654.48710	0.65449	665.399	18.50	0.45	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	671.09310	0.67109	660.10540	0.66011	671.093	18.51	0.45	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	676.80960	0.67681	665.74290	0.66574	676.810	18.53	0.45	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	682.54900	0.68255	671.40720	0.67141	682.549	18.55	0.46	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	717.94160	0.71794	736.73200	0.73673	717.942	18.76	0.52	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	706.12720	0.70613	0.00000	0.00000	706.127	18.82	0.51	765,598.75	100	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	802.16170	0.80216	789.43960	0.78944	802.162	18.91	0.50	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	839.74670	0.83975	826.56340	0.82656	839.747	19.02	0.51	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	852.43990	0.85244	839.10620	0.83911	852.440	19.05	0.52	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	858.81530	0.85882	845.40860	0.84541	858.815	19.07	0.52	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	639.22760	0.63923	656.42200	0.65642	639.228	19.14	0.47	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	897.50430	0.89750	883.65000	0.88365	897.504	19.18	0.53	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	904.02440	0.90402	890.09010	0.89009	904.024	19.20	0.53	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	983.75770	0.98376	968.94080	0.96894	983.758	19.41	0.56	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	547.86910	0.54787	563.02010	0.56302	547.869	19.65	0.42	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	544.87390	0.54487	559.95290	0.55995	544.874	19.67	0.42	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	533.05900	0.53306	547.85580	0.54786	533.059	19.74	0.41	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	527.25450	0.52725	541.91330	0.54191	527.254	19.77	0.41	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	521.51780	0.52152	536.03920	0.53604	521.518	19.81	0.40	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	488.51440	0.48851	502.19060	0.50219	488.514	20.03	0.38	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	450.86250	0.45086	463.48900	0.46349	450.863	20.31	0.36	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	446.09580	0.44610	458.60530	0.45861	446.096	20.35	0.35	0.00	0	135,043.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	432.12410	0.43212	444.29110	0.44429	432.124	20.46	0.35	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	407.79160	0.40779	419.34520	0.41935	407.792	20.67	0.33	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	381.04170	0.38104	391.90630	0.39191	381.042	20.92	0.31	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	349.08810	0.34909	359.10280	0.35910	349.088	21.24	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	335.15550	0.33516	344.78840	0.34479	335.156	21.39	0.28	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	300.97810	0.30098	310.23450	0.31023	300.978	21.70	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	297.75500	0.29776	306.91330	0.30691	297.755	21.73	0.25	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	245.86520	0.24587	253.38540	0.25339	245.865	22.27	0.21	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	244.57720	0.24458	252.05430	0.25205	244.577	22.29	0.21	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	238.25130	0.23825	245.52200	0.24552	238.251	22.36	0.21	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	230.90550	0.23091	237.93650	0.23794	230.905	22.46	0.20	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	229.70660	0.22971	236.69690	0.23670	229.707	22.47	0.20	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	228.51480	0.22851	235.46740	0.23547	228.515	22.49	0.20	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	213.65170	0.21365	220.10860	0.22011	213.652	22.68	0.19	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	206.11290	0.20611	212.31630	0.21232	206.113	22.79	0.18	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	186.22450	0.18622	191.74900	0.19175	186.225	23.09	0.17	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	147.52850	0.14753	150.69100	0.15069	147.529	23.93	0.13	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	129.04270	0.12904	131.43090	0.13143	129.043	24.89	0.12	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.94190	14.94190	14.97290	14.97290		18.71	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	301.49930	0.30150	297.52780	0.29753	301.499	17.17	0.27	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.94570	14.94570	14.97680	14.97680		18.72	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	82.25950	0.08226	80.97390	0.08097	82.260	16.61	0.10	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	399.27330	0.39927	392.78520	0.39279	399.273	17.48	0.32	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	878.20420	0.87820	899.81230	0.89981	878.204	18.23	0.58	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	586.77110	0.58677	602.94370	0.60294	586.771	19.56	0.43	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.95330	14.95330	14.98440	14.98440		18.69	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.00710	15.00710	15.03840	15.03840		18.69	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	95.96650	0.09597	93.58700	0.09359	95.966	16.24	0.11	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,703.90470	1.70390	1,733.74610	1.73375	1,703.905	16.58	0.82	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	433.47950	0.43348	428.06830	0.42807	433.479	17.38	0.32	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	898.90530	0.89891	919.41590	0.91942	898.905	18.41	0.56	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	622.15990	0.62216	637.84640	0.63785	622.160	19.69	0.42	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.06710	15.06710	15.09820	15.09820		18.70	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	107.07320	0.10707	103.58650	0.10359	107.073	15.91	0.11	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	465.10110	0.46510	459.41880	0.45942	465.101	17.37	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	919.38610	0.91939	938.34920	0.93835	919.386	18.64	0.54	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	654.40610	0.65441	668.98150	0.66898	654.406	19.86	0.41	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.07290	15.07290	15.10400	15.10400		18.68	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.09410	15.09410	15.12530	15.12530		18.76	0.00	0.00	0	18,950.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.90070	0.00890	9.31160	0.00931	8.901	18.88	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	27.11290	0.02711	27.15290	0.02715	27.113	14.48	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	71.63000	0.07163	70.97300	0.07097	71.630	15.27	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	106.32300	0.10632	105.02320	0.10502	106.323	15.66	0.11	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	109.80490	0.10980	108.43930	0.10844	109.805	15.69	0.11	0.00	0	8,203.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	157.79610	0.15780	155.50800	0.15551	157.796	16.09	0.15	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	322.81890	0.32282	318.74540	0.31875	322.819	16.94	0.24	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	339.51000	0.33951	335.19330	0.33519	339.510	16.99	0.25	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,488.55330	1.48855	1,514.94480	1.51494	1,488.553	17.10	0.73	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,229.20300	1.22920	1,251.68250	1.25168	1,229.203	17.60	0.65	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,148.97070	1.14897	1,170.42100	1.17042	1,148.971	17.88	0.62	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	660.89740	0.66090	650.82350	0.65082	660.897	17.96	0.39	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,038.50810	1.03851	1,058.40420	1.05840	1,038.508	18.28	0.58	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	763.80320	0.76380	779.74150	0.77974	763.803	19.45	0.46	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	741.78120	0.74178	757.33820	0.75734	741.781	19.56	0.45	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	688.36180	0.68836	702.96380	0.70296	688.362	19.83	0.42	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	655.40090	0.65540	669.22870	0.66923	655.401	20.02	0.40	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	634.55250	0.63455	647.96380	0.64796	634.553	20.15	0.39	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	297.42140	0.29742	303.52680	0.30353	297.421	22.93	0.20	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			15.10570	15.10570	15.13680	15.13680		18.73	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	713.78810	0.71379	703.32430	0.70332	713.788	18.09	0.40	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	403.88540	0.40389	412.65640	0.41266	403.885	21.89	0.26	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			15.12120	15.12120	15.15230	15.15230		18.73	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	114.82170	0.11482	113.04440	0.11304	114.822	15.60	0.11	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	491.48630	0.49149	484.45040	0.48445	491.486	17.36	0.32	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	935.19770	0.93520	952.41410	0.95241	935.198	18.83	0.52	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	679.76070	0.67976	692.67370	0.69267	679.761	20.02	0.41	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.12700	15.12700	15.15810	15.15810		18.78	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.13080	15.13080	15.16190	15.16190		18.79	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	220.89620	0.22090	217.81570	0.21782	220.896	16.37	0.18	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	576.76250	0.57676	587.57460	0.58757	576.763	20.74	0.35	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.18490	15.18490	15.21650	15.21650		18.81	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	121.26890	0.12127	120.04080	0.12004	121.269	15.22	0.11	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	520.59270	0.52059	512.39100	0.51239	520.593	17.38	0.31	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	960.30370	0.96030	977.04510	0.97705	960.304	19.01	0.51	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	713.54490	0.71354	726.14670	0.72615	713.545	20.17	0.40	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.18680	15.18680	15.21840	15.21840		18.81	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.21000	15.21000	15.24190	15.24190		18.79	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	633.08450	0.63308	623.39100	0.62339	633.084	17.62	0.35	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	691.93470	0.69193	703.88510	0.70389	691.935	20.42	0.38	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.24270	15.24270	15.27510	15.27510		18.84	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	127.52640	0.12753	127.53280	0.12753	127.526	14.96	0.11	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	545.04170	0.54504	537.09330	0.53709	545.042	17.39	0.31	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	974.21930	0.97422	990.43560	0.99044	974.219	19.21	0.50	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	736.36980	0.73637	748.80470	0.74880	736.370	20.34	0.40	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.24850	15.24850	15.28100	15.28100		18.82	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.25430	15.25430	15.28680	15.28680		18.83	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	350.19400	0.35019	353.97730	0.35398	350.194	24.13	0.20	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.27550	15.27550	15.30830	15.30830		18.87	0.00	1,145,662.50	75	20,642.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	15.19050	0.01519	15.59970	0.01560	15.190	17.58	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	53.61510	0.05362	50.95950	0.05096	53.615	13.83	0.06	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	424.46490	0.42446	417.83450	0.41783	424.465	17.05	0.26	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	446.42440	0.44642	439.40430	0.43940	446.424	17.11	0.27	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	492.31880	0.49232	484.49750	0.48450	492.319	17.23	0.28	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	512.21040	0.51221	504.05020	0.50405	512.210	17.28	0.29	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	540.82620	0.54083	532.17840	0.53218	540.826	17.35	0.30	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	591.93810	0.59194	582.44220	0.58244	591.938	17.47	0.32	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	781.17170	0.78117	769.10660	0.76911	781.172	17.95	0.38	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,171.30840	1.17131	1,155.60410	1.15560	1,171.308	18.97	0.48	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,006.00260	1.00600	1,022.19680	1.02220	1,006.003	19.20	0.50	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,287.04600	1.28705	1,270.39180	1.27039	1,287.046	19.22	0.50	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	902.01390	0.90201	916.58310	0.91658	902.014	19.63	0.46	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	582.64770	0.58265	592.13470	0.59213	582.648	21.46	0.32	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	513.90580	0.51391	522.35880	0.52236	513.906	21.97	0.28	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	482.78720	0.48279	490.76260	0.49076	482.787	22.23	0.27	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	471.59290	0.47159	479.39560	0.47940	471.593	22.33	0.26	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	425.33360	0.42533	432.41650	0.43242	425.334	22.78	0.24	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	407.45210	0.40745	414.20060	0.41420	407.452	23.07	0.23	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	393.86400	0.39386	400.33620	0.40034	393.864	23.35	0.22	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	390.60870	0.39061	397.01330	0.39701	390.609	23.42	0.22	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	344.49550	0.34450	349.93760	0.34994	344.496	24.58	0.19	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.30250	15.30250	15.33570	15.33570		18.84	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	141.84450	0.14184	139.45570	0.13946	141.845	15.01	0.12	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	567.25950	0.56726	558.66640	0.55867	567.259	17.38	0.31	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	996.28590	0.99629	1,012.29720	1.01230	996.286	19.34	0.49	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	764.32050	0.76432	776.67780	0.77668	764.321	20.45	0.39	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.30640	15.30640	15.33960	15.33960		18.85	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.36520	15.36520	15.40010	15.40010		18.95	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	156.66630	0.15667	150.86350	0.15086	156.666	15.10	0.12	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	590.46300	0.59046	580.41740	0.58042	590.463	17.43	0.30	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,016.02520	1.01603	1,032.03970	1.03204	1,016.025	19.60	0.48	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	791.50560	0.79151	804.15880	0.80416	791.506	20.69	0.39	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.42630	15.42630	15.46370	15.46370		19.13	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	170.69580	0.17070	165.08260	0.16508	170.696	15.20	0.13	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	610.52860	0.61053	599.00850	0.59901	610.529	17.48	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,043.54980	1.04355	1,059.77360	1.05977	1,043.550	19.85	0.47	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	823.24580	0.82325	836.13210	0.83613	823.246	20.91	0.39	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.43260	15.43260	15.47030	15.47030		19.12	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.45580	15.45580	15.49440	15.49440		19.15	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	44.04620	0.04405	45.34540	0.04535	44.046	14.66	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	381.09720	0.38110	370.68900	0.37069	381.097	16.61	0.22	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	748.57080	0.74857	760.13450	0.76013	748.571	21.52	0.35	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	450.20320	0.45020	454.73960	0.45474	450.203	25.39	0.21	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry		15.49380	15.49380		15.53390	15.53390		19.22	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	186.95310	0.18695	182.38640	0.18239	186.953	15.34	0.13	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	630.07610	0.63008	616.42780	0.61643	630.076	17.51	0.30	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,070.84530	1.07085	1,087.67870	1.08768	1,070.845	20.07	0.46	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	857.28100	0.85728	870.74850	0.87075	857.281	21.10	0.38	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		15.49800	15.49800		15.53830	15.53830		19.23	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		15.55910	15.55910		15.60190	15.60190		19.32	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		15.62450	15.62450		15.66990	15.66990		19.38	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		15.65400	15.65400		15.70060	15.70060		19.45	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry		15.68990	15.68990		15.73790	15.73790		19.51	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.74680	15.74680		15.79720	15.79720		19.56	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.81850	15.81850		15.87170	15.87170		19.61	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.83960	15.83960		15.89370	15.89370		19.67	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.93650	15.93650		15.99460	15.99460		19.75	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		16.03770	16.03770		16.09990	16.09990		19.82	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.74490	14.74490		14.77410	14.77410		19.29	0.00	88,469.40	6	335.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.92470	14.92470		14.95560	14.95560		18.66	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		15.09410	15.09410		15.12530	15.12530		18.76	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		15.27550	15.27550		15.30830	15.30830		18.87	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		15.45580	15.45580		15.49440	15.49440		19.15	0.00	0.00	0	0.00
£ / R	On 15/10/2018	Any day expiry		19.34790	19.34790		19.35450	19.35450		17.38	0.00	0.00	0	48.00
£ / R	On 30/11/2018	Any day expiry		19.38240	19.38240		19.46000	19.46000		18.21	0.00	252,980.00	13	13.00
£ / R	On 14/12/2018	Foreign Exchange Future		19.54210	19.54210		19.56020	19.56020		18.15	0.00	5,706,293.20	292	439,603.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	714.11820	0.71412	728.29920	0.72830	714.118	18.04	0.58	0.00	0	200.00
£ / R	On 14/12/2018	Foreign Exchange Future	21.00	Call	180.15830	0.18016	185.74940	0.18575	180.158	19.86	0.21	0.00	0	400.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.87840	19.87840		19.89870	19.89870		17.74	0.00	0.00	0	6,644.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	229.85340	0.22985	231.78570	0.23179	229.853	17.38	0.18	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	872.26070	0.87226	886.39260	0.88639	872.261	17.81	0.50	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	431.41220	0.43141	439.23340	0.43923	431.412	19.00	0.29	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		20.19320	20.19320		20.21400	20.21400		18.16	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future		20.53670	20.53670		20.56070	20.56070		18.53	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future		20.87760	20.87760		20.91110	20.91110		18.95	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future		21.25250	21.25250		21.29940	21.29940		19.26	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.13190	0.13190		0.13166	0.13166		25.22	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13464	0.13464		0.13439	0.13439		23.37	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13721	0.13721		0.13695	0.13695		22.74	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry		16.93180	16.93180		16.90720	16.90720		16.73	0.00	576,534.60	34	0.00
€ / R	On 30/11/2018	Any day expiry		16.98670	16.98670		17.04200	17.04200		17.72	0.00	630,554.00	37	37.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.13480	17.13480		17.12170	17.12170		17.91	0.00	39,495,714.00	2,305	108,169.00
€ / R	On 18/03/2019	Foreign Exchange Future		17.49590	17.49590		17.48210	17.48210		17.49	0.00	0.00	0	36,666.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	115.34590		0.11535		117.60600	0.11761	115.346	15.73	0.12	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,682.48560		1.68249		1,672.16200	1.67216	1,682.486	15.76	0.82	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	707.57030		0.70757		715.90800	0.71591	707.570	17.24	0.44	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	277.70640		0.27771		276.84290	0.27684	277.706	20.75	0.22	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.83720		17.83720		17.82280	17.82280		17.56	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.08130		18.08130		18.06730	18.06730		17.62	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	593.77210		0.59377		600.64820	0.60065	593.772	16.27	0.31	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	701.29900		0.70130		699.71790	0.69972	701.299	19.48	0.35	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.21280		18.21280		18.20020	18.20020		17.60	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future			18.53270		18.53270		18.52750	18.52750		17.80	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.96760		18.96760		18.97530	18.97530		18.01	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.40000		98.40000		98.39000	98.39000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			586.92800		586.92800		587.85100	587.85100			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			598.21300		598.21300		599.15500	599.15500			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			608.15400		608.15400		609.10900	609.10900			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			674.89500		674.89500		676.62800	676.62800			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			687.87100		687.87100		689.63900	689.63900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			699.30200		699.30200		701.09600	701.09600			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			608.93200		608.93200		611.39700	611.39700			0.00	0.00	0	857.00
ALBI	On 07/02/2019	Index Future			620.64000		620.64000		623.15400	623.15400			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future			630.95400		630.95400		633.50600	633.50600			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.48950		10.48950		10.49600	10.49600		14.86	0.00	0.00	0	36,597.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.63080		10.63080		10.63830	10.63830		14.38	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.76930		10.76930		10.77690	10.77690		14.65	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.92050		10.92050		10.92980	10.92980		14.98	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			11.07230		11.07230		11.08400	11.08400		15.45	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			11.23650		11.23650		11.26020	11.26020		15.88	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.30790		11.30790		11.39830	11.39830		15.98	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.46680		11.46680		11.55800	11.55800		15.53	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			11.61320		11.61320		11.70450	11.70450		16.00	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.63120		11.63120		11.72030	11.72030		16.30	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.78740		11.78740		11.87750	11.87750		16.60	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.94310		11.94310		12.03940	12.03940		16.80	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			698.99710		698.99710		697.85090	697.85090			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.97300		14.97300		15.00710	15.00710		18.03	0.00	0.00	0	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.30510		15.30510		15.34080	15.34080		18.00	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2019	Foreign Exchange Future		15.61870	15.61870		15.65420	15.65420		18.29	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		15.96450	15.96450		16.00170	16.00170		18.55	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		16.25460	16.25460		16.29830	16.29830		18.68	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		16.95370	16.95370		17.02070	17.02070		19.11	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.13160	2.13160		2.12370	2.12370		17.01	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.14830	2.14830		2.14000	2.14000		16.38	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.16600	2.16600		2.15780	2.15780		16.39	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		350.39020	350.39020		339.75550	339.75550			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.31790	2.31790		2.31740	2.31740		16.92	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.36830	2.36830		2.36790	2.36790		16.43	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.41640	2.41640		2.41590	2.41590		16.82	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.46030	2.46030		2.46090	2.46090		17.21	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.61010	2.61010		2.61540	2.61540		18.12	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.68450	2.68450		2.69020	2.69020		18.59	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		11.31526	73.91051		11.25617	74.24502			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.46143	75.33164		11.39990	75.67280			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.58580	72.79395		11.52223	73.14037			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future		11.54854	75.76901		11.48432	76.17786			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.68705	77.22584		11.62021	77.64277			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.81074	74.24902		11.74159	74.67243			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI		602.62700	602.62700		605.30000	605.30000			0.00	0.00	0	461.00
GOVI	On 07/02/2019	GOVI		614.21400	614.21400		616.94000	616.94000			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		624.42100	624.42100		627.18900	627.18900			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.88350	1.88350		1.88730	1.88730		19.40	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.90820	1.90820		1.91250	1.91250		18.61	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.93190	1.93190		1.93630	1.93630		18.90	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.56165	132.56165		132.54134	132.54134			0.00	20,812,179.05	157	522.00
I2025	On 07/02/2019	Bond Future		133.72827	133.72827		133.70739	133.70739			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.97144	135.97144		135.95000	135.95000			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future		100.73433	100.73433		100.71883	100.71883			0.00	138,006,032.10	1,370	1,568.00
I2029	On 07/02/2019	Bond Future		102.69574	102.69574		102.67974	102.67974			0.00	142,336,295.64	1,386	1,386.00
I2029	On 02/05/2019	Bond Future		103.34585	103.34585		103.32953	103.32953			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future		102.84309	102.84309		102.82689	102.82689			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future		104.84553	104.84553		104.82887	104.82887			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.45966	105.45966		105.44254	105.44254			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future		122.69082	122.69082		122.67159	122.67159			0.00	427,209,435.24	3,482	6,394.00
I2038	On 07/02/2019	Bond Future		123.48856	123.48856		123.46874	123.46874			0.00	426,282,509.12	3,452	3,452.00
I2038	On 02/05/2019	Bond Future		125.55991	125.55991		125.53970	125.53970			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/11/2018	Bond Future		116.64383	116.64383		116.62557	116.62557			0.00	314,938,341.00	2,700	9,367.00
I2046	On 07/02/2019	Bond Future		118.91508	118.91508		118.89606	118.89606			0.00	322,854,442.20	2,715	2,715.00
I2046	On 02/05/2019	Bond Future		119.22458	119.22458		119.20503	119.20503			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/11/2018	Bond Future		122.61239	122.61239		122.59315	122.59315			0.00	321,857,523.75	2,625	7,454.00
I2050	On 07/02/2019	Bond Future		123.22864	123.22864		123.20875	123.20875			0.00	324,091,323.20	2,630	2,630.00
I2050	On 02/05/2019	Bond Future		125.29552	125.29552		125.27528	125.27528			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future		253.51300	253.51300		253.47400	253.47400			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future		258.44900	258.44900		258.40900	258.40900			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.78500	262.78500		262.74300	262.74300			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.14470	0.14470		0.14490	0.14490			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14450	0.14450		0.14320	0.14320			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 14/06/2019	Foreign Exchange Future			0.14400		0.14400		0.14360	0.14360			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.80640		1.80640		1.81450	1.81450		15.80	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.83650		1.83650		1.84470	1.84470		15.52	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.86470		1.86470		1.87340	1.87340		15.91	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.60620		9.60620		9.57520	9.57520		15.58	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.73380		9.73380		9.70320	9.70320		15.15	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.85830		9.85830		9.82830	9.82830		15.52	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.99700		9.99700		9.96730	9.96730		15.92	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.51680		10.51680		10.50590	10.50590		16.76	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.68450		10.68450		10.67420	10.67420		17.06	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.36610		1.36610		1.36490	1.36490			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.37310		1.37310		1.37260	1.37260			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37920		1.37920		1.37890	1.37890			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.32530		1.32530		1.32400	1.32400			0.00	0.00	0	30.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.16210		1.16210		1.15890	1.15890			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.17230		1.17230		1.16890	1.16890			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.18170		1.18170		1.17830	1.17830			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.28650		110.75302		9.24200	111.01457		7.10	0.00	56,151,781.14	507	68,065.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.56	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1.32000		0.00132		2.69000	0.00269	1.320	6.55	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,391.72000		2.39172		2,171.05000	2.17105	2,391.720	6.83	0.89	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,257.29000		1.25729		1,104.26000	1.10426	1,257.290	7.02	0.67	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.38957		107.57790		9.34273	107.84475		7.36	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	119.08000		0.11908		140.56000	0.14056	119.080	6.71	0.07	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	231.13000		0.23113		267.25000	0.26725	231.130	6.81	0.12	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	508.00000		0.50800		572.40000	0.57240	508.000	7.03	0.21	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,747.04000		2.74704		2,587.36000	2.58736	2,747.040	7.26	0.64	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,491.58000		1.49158		1,621.97000	1.62197	1,491.580	7.37	0.45	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	829.46000		0.82946		766.34000	0.76634	829.460	7.98	0.27	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	803.40000		0.80340		742.02000	0.74202	803.400	8.00	0.26	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.48233		109.36538		9.43349	109.63601		7.39	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.70	Call	681.13000		0.68113		747.15000	0.74715	681.130	6.73	0.22	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.30	Call	1,895.39000		1.89539		2,023.45000	2.02345	1,895.390	7.25	0.44	0.00	0	200.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,265.07000		1.26507		1,191.63000	1.19163	1,265.070	7.95	0.30	0.00	0	200.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			300.49247		300.49247		300.44661	300.44661			0.00	420,689,458.00	1,400	953.00
R197	On 07/02/2019	Bond Future			298.99609		298.99609		298.94881	298.94881			0.00	418,594,526.00	1,400	1,400.00
R197	On 02/05/2019	Bond Future			304.01139		304.01139		303.96300	303.96300			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/11/2018	Bond Future			236.05760		236.05760		236.02083	236.02083			0.00	487,931,059.20	2,067	8,082.00
R202	On 07/02/2019	Bond Future			236.75140		236.75140		236.71338	236.71338			0.00	486,997,629.80	2,057	2,057.00
R202	On 02/05/2019	Bond Future			240.72257		240.72257		240.68387	240.68387			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/11/2018	Bond Future			8.65896		98.19959		8.61433	98.35459		4.02	0.00	257,872,123.34	2,626	38,781.00
R2023	On 07/02/2019	Bond Future			8.77825		100.08770		8.72994	100.24599		3.97	0.00	226,798,728.20	2,266	2,266.00
R2023	On 02/05/2019	Bond Future			8.87955		97.82356		8.82803	97.98389		4.29	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/11/2018	Bond Future			9.68939		90.69435		9.64491	90.97183		9.64	0.00	0.00	0	55,144.00
R2030	On 07/02/2019	Bond Future			9.78284		88.42873		9.73650	88.71181		10.06	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	267.93000		0.26793		308.35000	0.30835	267.930	9.03	0.12	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.18	Call	602.75000		0.60275		675.45000	0.67545	602.750	9.40	0.23	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,497.59000		1.49759		1,628.73000	1.62873	1,497.590	9.92	0.42	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,720.47000		1.72047		1,862.82000	1.86282	1,720.470	9.99	0.46	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	1,089.94000		1.08994		1,013.17000	1.01317	1,089.940	10.61	0.31	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.86814		89.89791		9.82025	90.18516		10.22	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/11/2018	Bond Future			9.87979		88.85789		9.83535	89.15682		10.88	0.00	0.00	0	42,725.00
R2032	On 07/02/2019	Bond Future			9.97478		90.56637		9.92859	90.87133		10.89	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			10.05729		87.91602		10.00965	88.22549		11.61	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future			10.03009		92.43390		9.97055	92.87609		11.54	0.00	0.00	0	74,701.00
R2035	On 07/02/2019	Bond Future			10.12644		94.21120		10.06463	94.66215		11.56	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			10.20534		91.27929		10.14168	91.73714		12.38	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future			10.10874		88.95869		10.04412	89.43896		12.09	0.00	117,959,222.94	1,326	52,970.00
R2037	On 07/02/2019	Bond Future			10.19854		86.40910		10.13157	86.89886		12.72	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future			10.27917		87.84473		10.21022	88.34206		12.98	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future			10.18363		92.15643		10.11901	92.67013		12.45	0.00	4,147,039.35	45	28,587.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.17	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	0.11000		0.00011		0.34000	0.00034	0.110	11.17	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	0.40000		0.00040		1.13000	0.00113	0.400	11.16	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	171.90000		0.17190		266.05000	0.26605	171.900	12.15	0.13	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	522.78000		0.52278		720.28000	0.72028	522.780	12.45	0.30	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.27284		89.41775		10.20589	89.94160		13.12	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.35275		90.90334		10.28383	91.43534		13.40	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future			10.21806		89.09786		10.14838	89.65725		13.02	0.00	29,402,293.80	330	38,243.00
R2044	On 07/02/2019	Bond Future			10.30446		86.42564		10.23232	86.99601		13.73	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.38169		87.86153		10.30745	88.44089		14.03	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future			10.19835		88.16145		10.12364	88.77599		13.42	0.00	0.00	0	101,273.00
R2048	On 07/02/2019	Bond Future			10.28609		89.85660		10.20872	90.48312		13.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.35763		86.91561		10.27805	87.55212		14.49	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future			7.28735		102.18875		7.32423	102.14737		0.65	0.00	15,634,878.75	153	18,869.00
R207	On 07/02/2019	Bond Future			7.29980		100.50864		7.34754	100.46675		0.60	0.00	0.00	0	62.00
R207	On 02/05/2019	Bond Future			7.32414		102.17864		7.38924	102.13546		0.56	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/11/2018	Bond Future			7.90378		98.19902		7.87382	98.26239		1.76	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future			8.00016		100.08714		7.96594	100.15199		1.81	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.09317		98.35055		8.05481	98.41591		1.96	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future			9.99245		70.03634		9.93284	70.41044		12.93	0.00	38,029,732.62	543	122,707.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.09000		0.00009		0.27000	0.00027	0.090	11.77	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	0.33000		0.00033		0.87000	0.00087	0.330	11.77	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,427.43000		3.42743		3,084.08000	3.08408	3,427.430	12.03	0.95	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	153.34000		0.15334		229.46000	0.22946	153.340	12.35	0.15	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/11/2018	Bond Future	9.82	Put	1,509.28000		1.50928	1,282.53000	1.28253	1,509.280		12.67	0.69	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	904.56000		0.90456	747.52000	0.74752	904.560		12.90	0.51	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	842.85000		0.84285	694.18000	0.69418	842.850		12.93	0.49	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.07576		71.38290	10.01412	71.76442			12.99	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	179.64000		0.17964	218.40000	0.21840	179.640		11.46	0.09	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	777.53000		0.77753	890.35000	0.89035	777.530		12.32	0.26	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,786.01000		1.78601	1,636.44000	1.63644	1,786.010		13.26	0.43	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.14756		69.42114	10.08421	69.80860			13.87	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			185.91983		185.91983	185.89122	185.89122				0.00	129,957,961.17	699	1,976.00
R210	On 07/02/2019	Bond Future			189.53994		189.53994	189.51035	189.51035				0.00	134,952,437.28	712	712.00
R210	On 02/05/2019	Bond Future			190.16460		190.16460	190.13418	190.13418				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 01/11/2018	Bond Future			155.50069		155.50069	155.47764	155.47764				0.00	237,294,052.94	1,526	2,920.00
R212	On 07/02/2019	Bond Future			156.37329		156.37329	156.34950	156.34950				0.00	238,625,640.54	1,526	1,526.00
R212	On 02/05/2019	Bond Future			158.99625		158.99625	158.97192	158.97192				0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213	On 01/11/2018	Bond Future			9.78474		81.59250	9.74029	81.86379			10.57	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.87949		83.16130	9.83328	83.43803			10.57	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.95723		80.99599	9.90961	81.27679			11.23	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future			10.16807		69.05463	10.10345	69.47279			13.79	0.00	552,437.04	8	28,465.00
R214	On 07/02/2019	Bond Future			10.25439		70.38235	10.18755	70.80877			13.86	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.32476		68.25799	10.25611	68.69107			14.86	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			10.71100		10.71100	10.69770	10.69770			16.39	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			10.86440		10.86440	10.85160	10.85160			15.94	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.01110		11.01110	10.99950	10.99950			16.12	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 14/12/2018	Foreign Exchange Future	2.36930	2.36930		2.35270	2.35270		25.36	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.24740	2.24740		2.22980	2.22980		24.91	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.14170	2.14170		2.11610	2.11610		24.95	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.14460	1.14460		1.14130	1.14130			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.09400	1.09400		1.09150	1.09150			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.05120	1.05120		1.04910	1.04910			0.00	0.00	0	0.00
Total for Derivatives :											6,541,269,740.83	93,640	11 925 439.00
Grand Total:											6,541,269,740.83	93,640	11 925 439.00